AUTHOR INDEX OF VOLUME XV, 1992

Becker, Kent G., Joseph E. Finnerty, and Alan L. Tucker. *The Intraday Interdependence Structure Between U.S. and Japanese Equity Markets.* Volume XV, Number 1, Pages 27–37.

Bhardwaj, Ravinder K. and LeRoy D. Brooks. *Stock Price and Degree of Neglect as Determinants of Stock Returns.* Volume XV, Number 2, Pages 101–112.

Brooks, LeRoy D. and Ravinder K. Bhardwaj. *Stock Price and Degree of Neglect as Determinants of Stock Returns.* Volume XV, Number 2, Pages 101–112.

Brous, Peter A. and Omesh Kini. *Equity Issues and Tobin's Q: New Evidence Regarding Alternative Information Hypotheses.* Volume XV, Number 4, Pages 323–339.

Carter, Richard B. *Underwriter Reputation and Repetitive Public Offerings.* Volume XV, Number 4, Pages 341–354.

Chen, K. C., R. Stephen Sears, and Manuchehr Shahrokhi. *Pricing Nikkei Put Warrants: Some Empirical Evidence.* Volume XV, Number 3, Pages 231–251.

Corrado, Charles J. and Suk-Hun Lee. *Filter Rule Tests of the Economic Significance of Serial Dependencies in Daily Stock Returns.* Volume XV, Number 4, Pages 369–387.

Datta, Prabir and John D. Schatzberg. *The Weekend Effect and Corporate Dividend Announcements.* Volume XV, Number 1, Pages 69–76.

Dempsey, Stephen J. and Gene Laber. *Effects of Agency and Transaction Costs on Dividend Payout Ratios: Further Evidence of the Agency-Transaction Cost Hypothesis.* Volume XV, Number 4, Pages 317–321.

Eddy, Albert and Bruce Seifert. *Stock Price Reactions to Dividend and Earnings Announcements: Contemporaneous versus Noncontemporaneous Announcements.* Volume XV, Number 3, Pages 207–217.

Finnerty, Joseph E., Kent G. Becker, and Alan L. Tucker. *The Intraday Interdependence Structure Between U.S. and Japanese Equity Markets.* Volume XV, Number 1, Pages 27–37.

French, Dan W. and Edwin D. Maberly. *Early Exercise of American Index Options.* Volume XV, Number 2, Pages 127–137.

Gardner, John C. and Charles A. Trzcinka. *All-Equity Firms and the Balancing Theory of Capital Structure.* Volume XV, Number 1, Pages 77–90.

Garvey, Gerald T. *Leveraging the Underinvestment Problem: How High Debt and Management Shareholdings Solve the Agency Costs of Free Cash Flow.* Volume XV, Number 2, Pages 149–166.

Ghosh, Asim K. *Market Model Corrected for Generalized Autoregressive Conditional Heteroscedasticity and the Small Firm Effect.* Volume XV, Number 3, Pages 277–283.

Hilliard, Jimmy E. and Susan D. Jordan. *Hedging Interest Rate Risk Under Term Structure Effects: An Application to Financial Institutions.* Volume XV, Number 4, Pages 355–368.

Houston, Joel F. and Michael D. Ryngaert. *The Links Between Trading Time and Market Volatility.* Volume XV, Number 2, Pages 91–100.

Howe, John S. and Ji-Chai Lin. *Dividend Policy and the Bid-Ask Spread: An Empirical Analysis.* Volume XV, Number 1, Pages 1–10.

Jahera, John S., Jr., William N. Pugh, and Daniel E. Page. *Antitakeover Charter Amendments: Effects on Corporate Decisions.* Volume XV, Number 1, Pages 57–67.

Jordan, Susan D. and Jimmy E. Hilliard. *Hedging Interest Rate Risk Under Term Structure Effects: An Application to Financial Institutions.* Volume XV, Number 4, Pages 355–368.

Kini, Omesh and Peter A. Brous. *Equity Issues and Tobin's Q: New Evidence Regarding Alternative Information Release Hypotheses.* Volume XV, Number 4, Pages 323–339.

Kumar, Raman and Gregory M. Noronha. *A Re-examination of the Relationship Between Closed-End Fund Discounts and Expenses.* Volume XV, Number 2, Pages 139–147.

Laber, Gene and Stephen J. Dempsey. *Effects of Agency and Transaction Costs on Dividend Payout Ratios: Further Evidence of the Agency-Transaction Cost Hypothesis.* Volume XV, Number 4, Pages 317–321.

Lee, Suk-Hun and Charles J. Corrado. *Filter Rule Tests of the Economic Significance of Serial Dependencies in Daily Stock Returns.* Volume XV, Number 4, Pages 369–387.

Lin, Ji-Chai and John S. Howe. *Dividend Policy and the Bid-Ask Spread: An Empirical Analysis.* Volume XV, Number 1, Pages 1–10.

Liu, Pu, Stanley D. Smith, and Azmat A. Syed. *The Impact of the Insider Trading Scandal on the Information Content of the Wall Street Journal's "Heard on the Street" Column.* Volume XV, Number 2, Pages 181–188.

Maberly, Edwin D. and Dan W. French. *Early Exercise of American Index Options.* Volume XV, Number 2, Pages 127–137.

Manuel, Timothy and Eugene Pilotte. *Production Technology, Nondebt Tax Shields, and Financial Leverage.* Volume XV, Number 2, Pages 167–180.

Marchesini, Roberto and Terrance R. Skantz. *A Test of a Risk-Adjusted Dividend Capitalization Model: The Case of Liquidating Firms.* Volume XV, Number 1, Pages 11–26.

Mougoué, Mbodja. *The Term Structure of Interest Rates as a Cointegrated System: Empirical Evidence from the Eurocurrency Market.* Volume XV, Number 3, Pages 285–296.

Noronha, Gregory M. and Raman Kumar. *A Re-examination of the Relationship Between Closed-End Fund Discounts and Expenses.* Volume XV, Number 2, Pages 139–147.

Page, Daniel E., William N. Pugh, and John S. Jahera, Jr. *Antitakeover Charter Amendments: Effects on Corporate Decisions.* Volume XV, Number 1, Pages 57–67.

Peterson, David R. and Pamela Peterson. *A Further Understanding of Stock Distributions: The Case of Reverse Stock Splits.* Volume XV, Number 3, Pages 189–205.

Peterson, Pamela and David R. Peterson. *A Further Understanding of Stock Distributions: The Case of Reverse Stock Splits.* Volume XV, Number 3, Pages 189–205.

Pilotte, Eugene and Timothy Manuel. *Production Technology, Nondebt Tax Shields, and Financial Leverage.* Volume XV, Number 2, Pages 167–180.

Pugh, William N., Daniel E. Page, and John S. Jahera, Jr. *Antitakeover Charter Amendments: Effects on Corporate Decisions.* Volume XV, Number 1, Pages 57–67.

Rao, Ramesh P. and Niranjan Tripathy. *Adverse Selection, Spread Behavior, and Over-the-Counter Seasoned Equity Offerings.* Volume XV, Number 1, Pages 39–56.

Rodriguez, Ricardo J. *Quality Dispersion and the Feasibility of Dividends as Signals.* Volume XV, Number 4, Pages 307–315.

Roenfeldt, Rodney L., Neil W. Sicherman, and Jack W. Trifts. *Division Management Buyouts of Unrelated Divisions Without a Sales Price Reported.* Volume XV, Number 4, Pages 297–305.

Ryngaert, Michael D. and Joel F. Houston. *The Links Between Trading Time and Market Volatility.* Volume XV, Number 2, Pages 91–100.

Schatzberg, John D. and Prabir Datta. *The Weekend Effect and Corporate Dividend Announcements.* Volume XV, Number 1, Pages 69–76.

Sears, R. Stephen, K. C. Chen, and Manuchehr Shahrokhi. *Pricing Nikkei Put Warrants: Some Empirical Evidence.* Volume XV, Number 3, Pages 231–251.

Seifert, Bruce and Albert Eddy. *Stock Price Reactions to Dividend and Earnings Announcements: Contemporaneous versus Noncontemporaneous Announcements.* Volume XV, Number 3, Pages 207–217.

Shahrokhi, Manuchehr, K. C. Chen, and R. Stephen Sears. *Pricing Nikkei Put Warrants: Some Empirical Evidence.* Volume XV, Number 3, Pages 231–251.

Sicherman, Neil W., Rodney L. Roenfeldt, and Jack W. Trifts. *Division Management Buyouts of Unrelated Divisions Without a Sales Price Reported.* Volume XV, Number 4, Pages 297–305.

Skantz, Terrance R. and Roberto Marchesini. *A Test of a Risk-Adjusted Dividend Capitalization Model: The Case of Liquidating Firms.* Volume XV, Number 1, Pages 11–26.

Smith, Stanley D., Pu Liu, and Azmat A. Syed. *The Impact of the Insider Trading Scandal on the Information Content of the Wall Street Journal's "Heard on the Street" Column.* Volume XV, Number 2, Pages 181–188.

Stock, Duane. *The Analytics of Relative Holding-Period Risks for Bonds.* Volume XV, Number 3, Pages 253–263.

Syed, Azmat A., Pu Liu, and Stanley D. Smith. *The Impact of the Insider Trading Scandal on the Information Content of the Wall Street Journal's "Heard on the Street" Column.* Volume XV, Number 2, Pages 181–188.

Thatcher, Janet S. and John G. Thatcher. *An Empirical Test of the Timing of Bond-Refunding Decisions.* Volume XV, Number 3, Pages 219–230.

Thatcher, John G. and Janet S. Thatcher. *An Empirical Test of the Timing of Bond-Refunding Decisions.* Volume XV, Number 3, Pages 219–230.

Trifts, Jack W., Rodney L. Roenfeldt, and Neil W. Sicherman. *Division Management Buyouts of Unrelated Divisions Without a Sales Price Reported.* Volume XV, Number 4, Pages 297–305.

Tripathy, Niranjan and Ramesh P. Rao. *Adverse Selection, Spread Behavior, and Over-*

the-Counter Seasoned Equity Offerings. Volume XV, Number 1, Pages 39–56.

Trzcinka, Charles A. and John C. Gardner. *All-Equity Firms and the Balancing Theory of Capital Structure.* Volume XV, Number 1, Pages 77–90.

Tucker, Alan L., Kent G. Becker, and Joseph E. Finnerty. *The Intraday Interdependence Structure Between U.S. and Japanese Equity Markets.* Volume XV, Number 1, Pages 27–37.

Venkatesh, P.C. *Empirical Evidence on the Impact of the Bid-Ask Spread on the Characteristics of CRSP Daily Returns.* Volume XV, Number 2, Pages 113–125.

Wei, Pei-Hwang. *Intraday Variations in Trading Activity, Price Variability, and the Bid-Ask Spread.* Volume XV, Number 3, Pages 265–276.